



Daily MTM Report

Daily summary for 25/03/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			9.62500	9.65000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.17500	9.20000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.04500	9.07000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.88700	10.93000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500	9.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.16500	9.19000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000	9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.23500	9.26000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.15000	9.17000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.87000	8.89000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			8.27090		8.35330		0.00	951,153.50	115	29,965.00
\$ / R On 15/09/2008 Currency Future			8.46510		8.54670		0.00	8,465.10	1	16,444.00
\$ / R On 12/12/2008 Currency Future			8.65940		8.75290		0.00	9,984,288.20	1,153	5,418.00
£ / R On 13/06/2008 Currency Future			16.40980		16.44510		0.00	0.00	0	2,395.00
£ / R On 15/09/2008 Currency Future			16.66560		16.69610		0.00	0.00	0	667.00
£ / R On 12/12/2008 Currency Future			16.92420		16.97730		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			12.83400		12.83740		0.00	2,181,780.00	170	10,480.00
€ / R On 15/09/2008 Currency Future			13.06850		13.06830		0.00	0.00	0	8,474.00
€ / R On 12/12/2008 Currency Future			13.30740		13.32120		0.00	9,980,550.00	750	2,530.00
ALBI On 02/05/2008 Index Future			256.61000		256.24400		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			425.00000	363	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			87,985.00000	84,263	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.56600		264.41800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			29,872.00000	29,997	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			35,692.00000	34,337	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.07000		271.91600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			85,812.00000	86,595	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,652.00000	15,895	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.11000		110.96300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.41400		114.26200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.58300		117.42600		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.78900		258.42750		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,300.00000	2,197	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			58,025.00000	54,307	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.25450		265.88050		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			7,350.00000	7,618	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			88,545.00000	85,073	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.68500		273.30050		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			40,014.00000	41,423	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			47,009.00000	44,573	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 02/05/2008 Index Future			313.19100		312.69200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.96600		10.96900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.08600		10.09900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.54500		9.57300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.19700		10.20300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.97800		9.99500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.97000		9.98800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.88600		9.91700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.37500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.36400		11.36900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			8,399.00000	7,997	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,473.00000	5,068	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.38600		11.38400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,760.00000	13,541	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,010.00000	10,787	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.35700		11.32100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,179.00000	17,052	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,582.00000	14,368	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.29000		11.27600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,292.00000	20,165	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,198.00000	17,036	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.91900		10.85600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.63400		10.63100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,193.00000	24,080	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,660.00000	22,540	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.32800		10.28700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.94400		10.93100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,496.00000	19,488	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,227.00000	976	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.73900		10.73900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 02/05/2008 jNote			10.13700		10.13900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			26,814.00000	26,645	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			434.00000	326	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.02800		10.03200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.80100		9.81700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			52,908.00000	51,943	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			3.00000	2	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.72300		9.73900		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.69600		10.70100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.82400		10.86000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.09600		11.14700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.05900		11.08500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.22400		11.24800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.77900		245.37600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.08800		252.67200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.09800		259.66700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.57300		9.59300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			48.00000	42	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,318.00000	1,269	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.46100		9.48100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			85.00000	84	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,974.00000	1,935	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			38.00000	37	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,415.00000	2,376	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.32300		9.34300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,645.00000	1,643	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,803.00000	1,767	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.14400		9.16400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			299.00000	275	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,834.00000	2,690	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			93.00000	79	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,193.00000	4,058	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.07100		9.09100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,659.00000	2,689	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,727.00000	1,639	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,230.00000	1,237	6.55	0.00	0	500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	8.75	Put			3,261.00000	3,150	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			417.00000	414	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,506.00000	5,385	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			207.00000	204	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,863.00000	6,741	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.99600		9.01600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,313.00000	1,337	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,855.00000	2,764	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.01800		9.03800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			15.00000	10	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,958.00000	10,756	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.95700		8.97700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			238.00000	233	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,358.00000	13,155	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.90300		8.92300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			484.00000	509	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,767.00000	4,594	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.76300		10.79800		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,379.00000	1,352	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.32900		10.36900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			911.00000	897	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,765.00000	1,730	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.98100		10.02100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,439.00000	1,427	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,816.00000	1,792	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16800		9.18800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			61.00000	51	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,447.00000	3,340	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06400		9.08400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			157.00000	154	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,428.00000	5,331	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.96800		8.98800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,140.00000	1,160	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,241.00000	2,169	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.12900		9.14900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			5.00000	4	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,578.00000	5,457	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.04600		9.06600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/08/2008 Bond Future	7.75	Call			5.00000	5	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,208.00000	8,090	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.97600		8.99600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			508.00000	522	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,460.00000	3,358	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.11200		9.14200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			6.00000	5	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,920.00000	5,727	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.03900		9.06900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			2.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			8,846.00000	8,657	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97300		9.00300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			449.00000	477	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,670.00000	3,510	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.18600		9.20600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			3.00000	2	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,080.00000	3,996	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.07400		9.09400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			82.00000	81	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,625.00000	4,543	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.96600		8.98600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			318.00000	320	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,279.00000	4,203	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.11600		9.13600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			7.00000	5	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,976.00000	5,846	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.04900		9.06900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			5.00000	5	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,233.00000	7,105	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.98800		9.00800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			360.00000	373	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,681.00000	3,567	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.84300		8.86300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			2.00000	1	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			9,828.00000	9,668	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.79000		8.81000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			9,389.00000	9,229	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.74500		8.76500		0.00	0.00	0	260.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future	7.75	Call			2.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,016.00000	8,854	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.49800		255.14400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.09600		262.73100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.38300		270.00400		0.00	0.00	0	400.00

Total for Derivatives: **23,106,236.80** **2,189** **118,150.00**

Grand Total: **23,106,236.80** **2,189** **118,150.00**